

INVESTMENT STATEMENT & INVESTMENT INTEREST INCOME AND CAPITAL GAINS

INVESTMENT STATEMENT

Fund / Account	May 1, 2003	Purchased	Maturities & Sales	Amortization	May 31, 2003
Treasury/Trust Cash Management					
Investments (trade date basis)	\$ 2,004,785,487.59	\$ 8,648,301,555.55	\$ 8,338,006,690.56	\$ (947,340.51)	\$ 2,314,133,012.07
Reverse Repurchase Agreements	.....	.....	.....	.....	.....
Purchased Accrued Interest	3,164,081.16	7,429,780.74	7,507,399.76	.....	3,086,462.14
Total Treasury/Trust Cash Management	<u>\$ 2,007,949,568.75</u>	<u>\$ 8,655,731,336.29</u>	<u>\$ 8,345,514,090.32</u>	<u>\$ (947,340.51)</u>	<u>\$ 2,317,219,474.21</u>
Treasurer's Local Government Investment Pool					
Investments (trade date basis)	\$ 5,154,347,169.77	\$ 11,264,556,839.56	\$ 10,760,893,242.20	\$ 2,739,131.26	\$ 5,660,749,898.39
Reverse Repurchase Agreements	.....	.....	.....	.....	.....
Purchased Accrued Interest	1,200,103.59	2,289,393.73	2,242,748.63	.....	1,246,748.69
Total Treasurer's Local Government Investment Pool	<u>\$ 5,155,547,273.36</u>	<u>\$ 11,266,846,233.29</u>	<u>\$ 10,763,135,990.83</u>	<u>\$ 2,739,131.26</u>	<u>\$ 5,661,996,647.08</u>
Total All Accounts	<u>\$ 7,163,496,842.11</u>	<u>\$ 19,922,577,569.58</u>	<u>\$ 19,108,650,081.15</u>	<u>\$ 1,791,790.75</u>	<u>\$ 7,979,216,121.29</u>

INVESTMENT INTEREST INCOME AND CAPITAL GAINS CURRENT MONTH AND FISCAL YEAR TO DATE COMPARISON

Fund / Account	May 2003	May 2002	Fiscal Year 2003	Fiscal Year 2002
Treasury/Trust Cash Management				
Cash*	\$ 7,411,124.36	\$ 7,398,116.22	\$ 75,775,251.29	\$ 123,864,557.95
Bank Fees				
Custody	(1,191.86)	(925.69)	(13,477.10)	(12,493.10)
Other Treasury	(36,226.78)	(38,800.81)	(393,503.33)	(145,150.43)
Other Trust	(172.79)	(365.22)	(2,569.04)	(2,117.70)
Total Bank Fees	<u>\$ (37,591.43)</u>	<u>\$ (40,091.72)</u>	<u>\$ (409,549.47)</u>	<u>\$ (159,761.23)</u>
Amortization	(947,340.51)	272,965.83	2,963,369.55	4,037,673.94
Accrued Interest	540,673.06	(1,517,530.74)	(4,421,135.00)	(11,397,627.03)
Unrealized Gains and Losses	278,579.73	.....	300,879.75	.....
Total Treasury/Trust Cash Management	<u>\$ 7,245,445.21</u>	<u>\$ 6,113,459.59</u>	<u>\$ 74,208,816.12</u>	<u>\$ 116,344,843.63</u>
Treasurer's Local Government Investment Pool				
Cash*	\$ 3,585,590.84	\$ 2,827,687.63	\$ 29,385,013.12	\$ 31,193,182.66
Amortization	2,739,131.26	5,395,141.58	43,070,130.21	99,663,685.68
Accrued Interest	(326,495.86)	1,501,441.91	(3,419,624.56)	(159,396.11)
Unrealized Gains and Losses	(2,201.96)	.....	.....	.....
Total Treasurer's Local Government Investment Pool	<u>\$ 5,996,024.28</u>	<u>\$ 9,724,271.12</u>	<u>\$ 69,035,518.77</u>	<u>\$ 130,697,472.23</u>
Total All Accounts	<u>\$ 13,241,469.49</u>	<u>\$ 15,837,730.71</u>	<u>\$ 143,244,334.89</u>	<u>\$ 247,042,315.86</u>

* Balances include any expense for reverse repurchase buy-backs.